Werner Römisch

List of Publications by Year
in descending order

60 papers	3,411 citations	236833 25 h-index	161767 54 g-index
65 all docs	65 docs citations	65 times ranked	1928 citing authors

#	Article	IF	Citations
1	Conditioning of linear-quadratic two-stage stochastic optimization problems. Mathematical Programming, 2014, 148, 201-221.	1.6	1
2	Quantitative Stability Analysis of Stochastic Generalized Equations. SIAM Journal on Optimization, 2014, 24, 467-497.	1.2	13
3	Stability and Sensitivity of Stochastic Dominance Constrained Optimization Models. SIAM Journal on Optimization, 2013, 23, 1672-1688.	1.2	13
4	SDDP for multistage stochastic linear programs based on spectral risk measures. Operations Research Letters, 2012, 40, 313-318.	0.5	20
5	Sampling-Based Decomposition Methods for Multistage Stochastic Programs Based on Extended Polyhedral Risk Measures. SIAM Journal on Optimization, 2012, 22, 286-312.	1.2	47
6	Scenario Tree Generation for Multi-stage Stochastic Programs. Profiles in Operations Research, 2011, , 313-341.	0.3	13
7	Lipschitz and differentiability properties ofÂquasi-concave and singular normal distribution functions. Annals of Operations Research, 2010, 177, 115-125.	2.6	13
8	Stability and Scenario Trees for Multistage Stochastic Programs. Profiles in Operations Research, 2010, , 139-164.	0.3	7
9	Recent Progress in Two-stage Mixed-integer Stochastic Programming with Applications to Power Production Planning. Energy Systems, 2010, , 177-208.	0.5	13
10	Simultaneous Step-Size and Path Control for Efficient Transient Noise Analysis. Mathematics in Industry, 2010, , 167-174.	0.1	2
11	Stochastic Optimization of Electricity Portfolios: Scenario Tree Modeling and Risk Management. Energy Systems, 2010, , 405-432.	0.5	18
12	Scenario tree modeling for multistage stochastic programs. Mathematical Programming, 2009, 118, 371-406.	1.6	220
13	Scenario tree reduction for multistage stochastic programs. Computational Management Science, 2009, 6, 117-133.	0.8	133
14	Scenario reduction in stochastic programming with respect to discrepancy distances. Computational Optimization and Applications, 2009, 43, 67-93.	0.9	55
15	Scenario Reduction Techniques in Stochastic Programming. Lecture Notes in Computer Science, 2009, , 1-14.	1.0	24
16	Scenario Tree Approximation and Risk Aversion Strategies for Stochastic Optimization of Electricity Production and Trading. Energy Systems, 2009, , 321-346.	0.5	6
17	Optimization of Dispersed Energy Supply â€"Stochastic Programming with Recombining Scenario Trees. Energy Systems, 2009, , 347-364.	0.5	4
18	Airline network revenue management by multistage stochastic programming. Computational Management Science, 2008, 5, 355-377.	0.8	284

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19	Stability of multistage stochastic programs incorporating polyhedral risk measures. Optimization, 2008, 57, 295-318.	1.0	11
20	Dynamic risk management in electricity portfolio optimization via polyhedral risk functionals. , 2008, , .		8
21	Discrepancy distances and scenario reduction in two-stage stochastic mixed-integer programming. Journal of Industrial and Management Optimization, 2008, 4, 363-384.	0.8	28
22	Efficient Transient Noise Analysis in Circuit Simulation. , 2008, , 39-49.		3
23	Stochastic Integer Programming: Limit Theorems and Confidence Intervals. Mathematics of Operations Research, 2007, 32, 118-135.	0.8	11
24	A note on scenario reduction for two-stage stochastic programs. Operations Research Letters, 2007, 35, 731-738.	0.5	120
25	On M-stationary points for a stochastic equilibrium problem under equilibrium constraints in electricity spot market modeling. Applications of Mathematics, 2007, 52, 473-494.	0.9	53
26	Mean-risk optimization models for electricity portfolio management. , 2006, , .		12
27	Stepsize Control for Mean-Square Numerical Methods for Stochastic Differential Equations with Small Noise. SIAM Journal of Scientific Computing, 2006, 28, 604-625.	1.3	41
28	30. Stochastic Unit Commitment in Hydrothermal Power Production Planning. , 2005, , 633-653.		14
29	Polyhedral Risk Measures in Stochastic Programming. SIAM Journal on Optimization, 2005, 16, 69-95.	1.2	94
30	Mean-risk optimization of electricity portfolios using multiperiod polyhedral risk measures. , 2005, , .		17
31	Generation of multivariate scenario trees to model stochasticity in power management. , 2005, , .		24
32	Duality gaps in nonconvex stochastic optimization. Mathematical Programming, 2004, 101, 515-535.	1.6	27
33	Hï¿½lder and Lipschitz stability of solution sets in programs with probabilistic constraints. Mathematical Programming, 2004, 100, 589.	1.6	27
34	Mean-risk optimization of electricity portfolios. Proceedings in Applied Mathematics and Mechanics, 2004, 4, 3-6.	0.2	4
35	Polyhedral risk measures in electricity portfolio optimization. Proceedings in Applied Mathematics and Mechanics, 2004, 4, 7-10.	0.2	14
36	A new approach to O&D revenue management based on scenario trees. Journal of Revenue and Pricing Management, 2004, 3, 265-276.	0.7	283

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37	Scenario Reduction Algorithms in Stochastic Programming. Computational Optimization and Applications, 2003, 24, 187-206.	0.9	720
38	Stability of Stochastic Programming Problems. Handbooks in Operations Research and Management Science, 2003, 10, 483-554.	0.6	105
39	Quantitative Stability in Stochastic Programming: The Method of Probability Metrics. Mathematics of Operations Research, 2002, 27, 792-818.	0.8	105
40	A Two-Stage Planning Model for Power Scheduling in a Hydro-Thermal System Under Uncertainty. Optimization and Engineering, 2002, 3, 355-378.	1.3	67
41	Power Management in a Hydro-Thermal System under Uncertainty by Lagrangian Relaxation. The IMA Volumes in Mathematics and Its Applications, 2002, , 39-70.	0.5	39
42	Multistage Stochastic Integer Programs: An Introduction. , 2001, , 581-600.		40
43	Unit commitment in power generation â€" a basic model and some extensions. Annals of Operations Research, 2000, 96, 167-189.	2.6	61
44	Title is missing!. Annals of Operations Research, 2000, 100, 251-272.	2.6	199
45	Differential Stability of Two-Stage Stochastic Programs. SIAM Journal on Optimization, 2000, 11, 87-112.	1.2	15
46	Metric regularity and quantitative stability in stochastic programs with probabilistic constraints. Mathematical Programming, 1999, 84, 55-88.	1.6	48
47	Optimal Power Generation under Uncertainty via Stochastic Programming. Lecture Notes in Economics and Mathematical Systems, 1998, , 22-56.	0.3	55
48	Lipschitz Stability for Stochastic Programs with Complete Recourse. SIAM Journal on Optimization, 1996, 6, 531-547.	1.2	31
49	Stability in multistage stochastic programming. Annals of Operations Research, 1995, 56, 79-93.	2.6	15
50	A simple recourse model for power dispatch under uncertain demand. Annals of Operations Research, 1995, 59, 135-164.	2.6	12
51	Strong Convexity and Directional Derivatives of Marginal Values in Two-Stage Stochastic Programming. Lecture Notes in Economics and Mathematical Systems, 1995, , 8-21.	0.3	1
52	Stability of Solutions for Stochastic Programs with Complete Recourse. Mathematics of Operations Research, 1993, 18, 590-609.	0.8	35
53	A Stochastic Programming Model for Optimal Power Dispatch: Stability and Numerical Treatment. Lecture Notes in Economics and Mathematical Systems, 1992, , 111-139.	0.3	8
54	Weak convergence of approximate solutions of random equations. Numerical Functional Analysis and Optimization, 1992, 13, 495-511.	0.6	1

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55	Stability analysis for stochastic programs. Annals of Operations Research, 1991, 30, 241-266.	2.6	87
56	Distribution sensitivity in stochastic programming. Mathematical Programming, 1991, 50, 197-226.	1.6	53
57	Weak convergence of approximate solutions of stochastic equations with applications to random differential and integral equations[∗]. Numerical Functional Analysis and Optimization, 1987, 9, 61-104.	0.6	4
58	On the Convergence of Measurable Selections and an Application to Approximations in Stochastic Optimization. Zeitschrift Fur Analysis Und Ihre Anwendung, 1986, 5, 277-288.	0.8	5
59	Approximate solutions of nonlinear random operator equations: convergence in distribution. Pacific Journal of Mathematics, 1985, 120, 55-77.	0.2	7
60	Convergence of approximate solutions of nonlinear random operator equations with non-unique solutions. Stochastic Analysis and Applications, 1983, 1, 239-298.	0.9	6